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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 16/10/2015	Any day expiry	13.08400	13.08400		13.32760	13.32760		15.12	0.00	0.00	0	0.00
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	0.01210	0.00001	0.53960	0.00054	0.012	36.38	0.00	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry	13.07950	13.07950		13.33450	13.33450		13.84	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	21.47420	0.02147	111.36420	0.11136	21.474	15.52	0.17	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.08410	13.08410		13.33920	13.33920		14.35	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	17.18430	0.01718	70.95130	0.07095	17.184	16.94	0.12	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.09790	13.09790		13.35300	13.35300		15.38	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.02950	0.00003	0.01730	0.00002	0.030	28.71	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.09870	0.00010	0.05460	0.00005	0.099	26.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	50.51000	0.05051	118.82000	0.11882	50.510	16.95	0.21	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	33.37620	0.03338	82.04570	0.08205	33.376	17.51	0.15	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.09830	0.00010	0.13410	0.00013	0.098	40.45	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry	13.10240	13.10240		13.35760	13.35760		15.57	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	783.31120	0.78331	550.74280	0.55074	783.311	18.92	0.93	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	10.32900	0.01033	25.98570	0.02599	10.329	19.48	0.05	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry	13.11600	13.11600		13.37130	13.37130		15.13	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	446.09910	0.44610	668.01230	0.66801	446.099	14.91	0.81	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	251.99830	0.25200	429.87840	0.42988	251.998	15.07	0.60	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	44.46750	0.04447	91.29200	0.09129	44.468	17.62	0.16	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	628.46750	0.62847	419.99200	0.41999	628.468	17.62	0.84	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.12720	13.12720	13.38280	13.38280		15.02	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	149.69070	0.14969	70.48200	0.07048	149.691	14.89	0.40	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	216.36250	0.21636	111.75280	0.11175	216.363	15.01	0.50	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	46.44800	0.04645	89.66180	0.08966	46.448	17.76	0.15	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	18.98170	0.01898	37.19050	0.03719	18.982	19.85	0.06	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.14300	13.14300	13.39890	13.39890		14.81	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	230.00440	0.23000	382.20490	0.38220	230.004	14.81	0.50	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	157.96550	0.15797	267.82170	0.26782	157.965	15.60	0.38	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	143.56730	0.14357	243.37400	0.24337	143.567	15.80	0.35	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.14530	13.14530	13.40130	13.40130		14.92	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	228.02500	0.22802	375.10550	0.37511	228.025	14.99	0.49	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	163.80230	0.16380	273.48400	0.27348	163.802	15.69	0.38	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.14990	13.14990	13.40590	13.40590		15.10	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	243.55050	0.24355	138.68130	0.13868	243.550	15.09	0.48	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	685.19230	0.68519	487.60200	0.48760	685.192	17.35	0.79	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.15910	13.15910	13.41530	13.41530		15.15	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	110.59350	0.11059	177.01350	0.17701	110.594	17.06	0.25	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	67.19340	0.06719	107.13610	0.10714	67.193	18.31	0.16	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.16140	13.16140	13.41770	13.41770		15.23	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.43940	0.00044	0.28850	0.00029	0.439	20.34	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.01650	0.00102	0.62860	0.00063	1.017	18.82	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	71.27740	0.07128	33.90320	0.03390	71.277	14.68	0.19	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	132.76330	0.13276	66.35200	0.06635	132.763	14.91	0.31	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	161.96210	0.16196	84.64440	0.08464	161.962	15.00	0.35	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	335.27840	0.33528	499.91040	0.49991	335.278	15.10	0.59	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	203.87840	0.20388	112.21040	0.11221	203.878	15.10	0.41	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	236.93010	0.23693	366.28020	0.36628	236.930	15.55	0.46	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	233.14150	0.23314	360.56870	0.36057	233.142	15.59	0.46	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	321.74150	0.32174	192.86870	0.19287	321.742	15.59	0.54	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	204.77700	0.20478	317.01680	0.31702	204.777	15.87	0.42	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	373.37700	0.37338	229.31680	0.22932	373.377	15.87	0.58	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	173.84850	0.17385	269.26310	0.26926	173.848	16.23	0.37	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	120.88520	0.12089	190.59170	0.19059	120.885	17.02	0.27	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	105.91030	0.10591	167.82280	0.16782	105.910	17.30	0.24	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	87.33210	0.08733	138.59520	0.13860	87.332	17.76	0.20	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	2.95890	0.00296	5.39020	0.00539	2.959	33.11	0.01	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.19140	13.19140	13.44810	13.44810		15.63	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.19830	13.19830	13.45510	13.45510		15.76	0.00	759,377,388.80	57,536	728,181.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,249.99120	2.24999	2,506.02700	2.50603	2,249.991	18.77	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.69120	0.00169	0.92700	0.00093	1.691	18.77	0.01	0.00	0	8,917.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,200.19910	2.20020	2,456.13560	2.45614	2,200.199	18.61	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,001.31670	2.00132	2,256.71350	2.25671	2,001.317	17.94	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,803.08200	1.80308	2,057.61540	2.05762	1,803.082	17.28	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	7.56370	0.00756	3.92540	0.00393	7.564	16.62	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	7.73860	0.00774	4.01370	0.00401	7.739	16.59	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	10.64990	0.01065	5.48440	0.00548	10.650	16.12	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	11.93240	0.01193	6.13170	0.00613	11.932	15.96	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	14.97110	0.01497	7.66630	0.00767	14.971	15.63	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	20.00300	0.02000	9.58680	0.00959	20.003	15.51	0.06	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,078.59950	1.07860	1,319.04520	1.31905	1,078.599	15.33	0.92	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	32.83190	0.03283	15.24710	0.01525	32.832	15.30	0.09	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,032.91850	1.03292	1,271.27330	1.27127	1,032.919	15.27	0.91	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	771.28570	0.77129	992.36670	0.99237	771.286	14.92	0.83	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	84.14980	0.08415	43.54850	0.04355	84.150	14.87	0.19	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	714.74700	0.71475	929.77840	0.92978	714.747	14.88	0.80	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	707.08810	0.70709	920.93180	0.92093	707.088	14.90	0.80	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	691.90370	0.69190	903.31500	0.90332	691.904	14.93	0.79	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	120.42580	0.12043	61.74430	0.06174	120.426	15.06	0.25	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	138.79690	0.13880	71.27060	0.07127	138.797	15.15	0.28	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	142.02980	0.14203	72.97020	0.07297	142.030	15.16	0.28	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	550.32490	0.55032	733.36530	0.73337	550.325	15.20	0.71	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	152.02490	0.15202	78.26530	0.07827	152.025	15.20	0.29	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	169.67930	0.16968	89.75650	0.08976	169.679	15.27	0.32	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	486.89380	0.48689	657.49390	0.65749	486.894	15.34	0.66	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	188.59380	0.18859	102.39390	0.10239	188.594	15.34	0.34	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	428.54010	0.42854	586.32220	0.58632	428.540	15.48	0.61	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	230.24010	0.23024	131.22220	0.13122	230.240	15.48	0.39	2,538,445.25	500	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	252.97300	0.25297	147.47720	0.14748	252.973	15.55	0.42	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	375.27300	0.37527	520.08800	0.52009	375.273	15.62	0.56	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	302.23060	0.30223	183.77240	0.18377	302.231	15.69	0.46	3,051,689.55	500	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	327.02500	0.32703	458.94070	0.45894	327.025	15.76	0.51	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	328.72500	0.32873	203.84070	0.20384	328.725	15.76	0.49	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	306.66210	0.30666	430.29690	0.43030	306.662	15.92	0.49	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	295.01430	0.29501	413.72930	0.41373	295.014	16.02	0.47	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	283.78090	0.28378	397.62350	0.39762	283.781	16.12	0.46	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	280.12810	0.28013	0.00000	0.00000	280.128	16.15	0.46	1,819,915.02	300	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	427.65170	0.42765	276.70000	0.27670	427.652	16.28	0.56	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	259.12150	0.25912	361.82450	0.36182	259.122	16.34	0.43	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	252.46190	0.25246	352.05250	0.35205	252.462	16.41	0.42	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	239.63330	0.23963	333.10530	0.33311	239.633	16.54	0.40	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	221.57530	0.22158	308.07590	0.30808	221.575	16.73	0.38	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	523.27530	0.52328	352.97590	0.35298	523.275	16.73	0.62	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	215.85770	0.21586	300.24610	0.30025	215.858	16.80	0.37	3,008,152.08	600	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	196.98140	0.19698	274.29430	0.27429	196.981	17.02	0.34	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	194.42470	0.19442	270.76650	0.27077	194.425	17.06	0.34	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	596.12470	0.59612	415.66650	0.41567	596.125	17.06	0.66	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	611.10740	0.61111	428.74150	0.42874	611.107	17.12	0.67	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	618.65000	0.61865	435.34130	0.43534	618.650	17.15	0.67	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	626.22300	0.62622	441.98570	0.44199	626.223	17.19	0.67	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	633.82800	0.63383	448.67200	0.44867	633.828	17.22	0.68	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	179.76650	0.17977	250.49990	0.25050	179.767	17.25	0.32	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	656.83310	0.65683	468.97890	0.46898	656.833	17.32	0.69	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	166.23140	0.16623	231.71600	0.23172	166.231	17.45	0.30	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	687.93140	0.68793	496.61600	0.49662	687.931	17.45	0.70	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	751.50410	0.75150	553.72650	0.55373	751.504	17.70	0.73	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	144.08780	0.14409	200.84110	0.20084	144.088	17.80	0.26	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	130.43550	0.13044	181.02900	0.18103	130.435	18.09	0.24	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	842.13550	0.84214	635.92900	0.63593	842.136	18.09	0.76	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	116.93710	0.11694	161.12680	0.16113	116.937	18.43	0.22	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	927.23780	0.92724	713.96110	0.71396	927.238	18.47	0.78	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	110.12920	0.11013	151.07180	0.15107	110.129	18.62	0.21	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	1,023.04780	1.02305	803.15740	0.80316	1,023.048	18.88	0.81	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	92.28940	0.09229	125.47840	0.12548	92.289	19.18	0.18	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	88.11800	0.08812	119.59760	0.11960	88.118	19.33	0.17	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	84.16710	0.08417	114.02950	0.11403	84.167	19.48	0.16	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	76.02030	0.07602	102.56620	0.10257	76.020	19.82	0.15	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	65.86090	0.06586	88.30400	0.08830	65.861	20.30	0.13	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,367.56090	1.36756	1,133.20400	1.13320	1,367.561	20.30	0.87	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	53.06960	0.05307	70.71740	0.07072	53.070	21.03	0.10	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	50.36130	0.05036	67.00700	0.06701	50.361	21.21	0.10	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	45.90310	0.04590	60.83260	0.06083	45.903	21.54	0.09	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	40.30060	0.04030	52.96480	0.05296	40.301	22.02	0.08	988,658.86	908	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	39.13270	0.03913	51.32940	0.05133	39.133	22.13	0.08	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	29.54010	0.02954	37.99080	0.03799	29.540	23.22	0.06	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	26.56980	0.02657	33.90140	0.03390	26.570	23.66	0.05	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	23.39460	0.02339	29.55690	0.02956	23.395	24.20	0.05	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	19.45760	0.01946	24.21890	0.02422	19.458	25.04	0.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.22140	13.22140	13.47920	13.47920		15.68	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.76680	0.00177	1.01020	0.00101	1.767	18.69	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.84600	0.00385	2.17690	0.00218	3.846	17.65	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	122.60320	0.12260	163.91030	0.16391	122.603	18.79	0.21	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	11.14020	0.01114	16.41250	0.01641	11.140	32.33	0.02	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.27900	13.27900	13.53690	13.53690		15.70	0.00	14,630,900.00	1,100	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.31260	13.31260	13.57100	13.57100		15.78	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	31.21720	0.03122	23.33800	0.02334	31.217	15.26	0.06	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	617.35550	0.61736	791.62920	0.79163	617.356	15.16	0.64	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	542.67560	0.54268	703.43790	0.70344	542.676	15.43	0.59	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	566.62920	0.56663	426.27380	0.42627	566.629	16.36	0.55	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	167.33080	0.16733	219.46020	0.21946	167.331	19.31	0.22	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	93.08200	0.09308	120.57380	0.12057	93.082	21.89	0.13	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.34980	13.34980	13.60900	13.60900		16.05	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	28.40650	0.02841	22.05880	0.02206	28.407	15.69	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	114.55510	0.11456	144.93980	0.14494	114.555	21.91	0.14	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.36600	13.36600	13.62570	13.62570		16.07	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	328.87470	0.32887	418.25190	0.41825	328.875	17.66	0.37	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.37990	13.37990	13.64000	13.64000		16.21	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	46.26110	0.04626	36.16200	0.03616	46.261	15.29	0.08	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	595.46340	0.59546	459.69060	0.45969	595.463	16.48	0.52	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	189.04580	0.18905	237.23920	0.23724	189.046	20.20	0.22	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	119.99110	0.11999	149.14450	0.14914	119.991	22.39	0.14	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.41470	13.41470	13.67560	13.67560		16.27	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.42170	13.42170	13.68280	13.68280		16.25	0.00	211,445,461.80	15,754	83,811.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	17.93640	0.01794	14.81610	0.01482	17.936	16.66	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	38.00770	0.03801	30.83010	0.03083	38.008	15.71	0.06	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	40.87610	0.04088	33.10200	0.03310	40.876	15.62	0.07	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	54.44870	0.05445	43.81650	0.04382	54.449	15.24	0.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	56.80790	0.05681	45.67450	0.04567	56.808	15.18	0.09	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	63.55920	0.06356	50.98530	0.05099	63.559	15.03	0.10	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	67.20220	0.06720	53.84800	0.05385	67.202	14.95	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	72.02160	0.07202	57.63080	0.05763	72.022	14.86	0.11	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	85.83040	0.08583	66.82260	0.06682	85.830	14.76	0.13	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	110.87630	0.11088	81.50340	0.08150	110.876	14.77	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,046.04540	1.04605	1,259.98960	1.25999	1,046.045	14.78	0.77	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	228.04360	0.22804	169.61140	0.16961	228.044	14.79	0.28	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	872.10980	0.87211	1,067.70750	1.06771	872.110	14.90	0.71	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	313.49360	0.31349	227.39380	0.22739	313.494	15.24	0.34	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	384.35990	0.38436	282.74840	0.28275	384.360	15.58	0.39	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	657.47590	0.65748	808.76580	0.80877	657.476	15.80	0.59	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	468.16920	0.46817	353.50770	0.35351	468.169	15.93	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	531.75730	0.53176	658.16340	0.65816	531.757	16.51	0.50	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	513.79870	0.51380	635.80850	0.63581	513.799	16.64	0.49	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	694.74600	0.69475	548.78520	0.54879	694.746	16.86	0.54	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	445.43510	0.44544	550.72060	0.55072	445.435	17.20	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	395.07060	0.39507	489.10180	0.48910	395.071	17.67	0.39	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	379.79710	0.37980	470.33200	0.47033	379.797	17.83	0.38	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	332.03610	0.33204	410.93720	0.41094	332.036	18.40	0.34	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	311.98330	0.31198	385.80920	0.38581	311.983	18.67	0.32	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	277.97150	0.27797	343.21400	0.34321	277.972	19.19	0.29	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	263.54590	0.26355	325.17050	0.32517	263.546	19.43	0.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	247.23430	0.24723	304.73500	0.30474	247.234	19.73	0.26	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	240.26740	0.24027	295.99750	0.29600	240.267	19.87	0.25	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	204.94450	0.20494	252.73410	0.25273	204.945	20.59	0.22	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	180.07190	0.18007	221.51840	0.22152	180.072	21.21	0.19	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	141.74570	0.14175	173.21030	0.17321	141.746	22.46	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	116.22800	0.11623	125.70880	0.12571	116.228	25.23	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	114.35130	0.11435	122.77520	0.12278	114.351	26.39	0.11	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	16.60410	0.01660	24.96330	0.02496	16.604	29.42	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.42630	13.42630	13.68750	13.68750		16.40	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	515.51420	0.51551	394.43620	0.39444	515.514	16.14	0.45	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	262.49460	0.26249	323.19040	0.32319	262.495	19.55	0.27	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.44260	13.44260	13.70420	13.70420		16.37	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	726.98040	0.72698	578.75950	0.57876	726.980	16.95	0.54	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	230.43110	0.23043	281.93440	0.28193	230.431	20.37	0.23	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.45650	13.45650	13.71850	13.71850		16.36	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	61.34460	0.06134	49.73170	0.04973	61.345	15.22	0.09	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	619.71250	0.61971	485.90260	0.48590	619.713	16.49	0.49	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	210.51440	0.21051	255.96810	0.25597	210.514	21.03	0.21	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	151.47980	0.15148	182.50480	0.18250	151.480	22.80	0.15	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.50290	13.50290	13.76610	13.76610		16.49	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	950.19880	0.95020	785.90730	0.78591	950.199	17.70	0.58	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	231.40100	0.23140	277.40850	0.27741	231.401	21.31	0.21	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.52190	13.52190	13.78560	13.78560		16.51	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	73.81830	0.07382	60.83200	0.06083	73.818	15.20	0.10	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	637.51880	0.63752	504.68660	0.50469	637.519	16.51	0.47	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	222.40060	0.22240	265.36490	0.26536	222.401	21.82	0.20	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	177.81420	0.17781	205.62030	0.20562	177.814	23.47	0.16	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.59580	13.59580	13.86150	13.86150		16.75	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	86.82850	0.08683	71.91930	0.07192	86.829	15.19	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	653.13430	0.65313	523.03920	0.52304	653.134	16.51	0.45	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	234.85230	0.23485	276.50740	0.27651	234.852	22.63	0.19	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	214.11980	0.21412	233.47720	0.23348	214.120	24.63	0.17	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.61970	13.61970	13.88600	13.88600		16.72	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	140.21730	0.14022	116.48820	0.11649	140.217	14.58	0.16	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	321.95580	0.32196	380.30740	0.38031	321.956	21.03	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.62680	13.62680	13.89330	13.89330		16.85	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.63630	13.63630	13.90310	13.90310		16.83	0.00	13,636,300.00	1,000	31,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	138.56590	0.13857	114.21460	0.11421	138.566	14.68	0.15	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	348.72410	0.34872	274.82190	0.27482	348.724	15.05	0.31	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	387.62910	0.38763	304.85110	0.30485	387.629	15.21	0.33	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	488.00010	0.48800	378.74350	0.37874	488.000	15.71	0.38	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	658.71720	0.65872	529.66860	0.52967	658.717	16.46	0.44	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	677.02240	0.67702	546.08790	0.54609	677.022	16.53	0.45	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	413.67600	0.41368	486.33260	0.48633	413.676	19.85	0.32	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	254.42530	0.25443	298.53360	0.29853	254.425	22.69	0.20	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	238.13450	0.23813	270.87300	0.27087	238.135	23.57	0.18	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	233.44160	0.23344	254.75600	0.25476	233.442	24.68	0.17	0.00	0	2,310.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	231.88330	0.23188	252.52640	0.25253	231.883	25.15	0.17	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	230.46930	0.23047	250.43970	0.25044	230.469	25.67	0.17	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	186.79800	0.18680	230.91790	0.23092	186.798	28.41	0.13	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			13.67210	13.67210	13.93980	13.93980		16.82	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	97.55400	0.09755	81.86710	0.08187	97.554	15.11	0.11	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	664.42190	0.66442	535.18240	0.53518	664.422	16.45	0.44	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	260.74580	0.26075	289.98900	0.28999	260.746	23.80	0.19	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	254.46610	0.25447	273.44750	0.27345	254.466	25.44	0.18	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			13.74210	13.74210	14.01190	14.01190		17.04	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	107.95050	0.10795	91.46790	0.09147	107.950	15.11	0.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	673.19430	0.67319	548.08020	0.54808	673.194	16.40	0.42	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	294.53470	0.29453	320.50380	0.32050	294.535	25.32	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	291.59480	0.29159	315.88840	0.31589	291.595	26.52	0.18	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			13.77940	13.77940	14.05050	14.05050		17.15	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	299.48230	0.29948	237.58960	0.23759	299.482	14.88	0.25	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	445.68340	0.44568	519.45530	0.51946	445.683	20.87	0.30	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.81680	13.81680	14.08910	14.08910		17.15	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	117.13280	0.11713	102.18670	0.10219	117.133	15.09	0.12	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	681.43020	0.68143	560.33990	0.56034	681.430	16.39	0.41	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	336.55410	0.33655	360.18860	0.36019	336.554	27.06	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	335.97400	0.33597	358.37510	0.35838	335.974	27.90	0.19	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			13.84420	13.84420	14.11740	14.11740		17.25	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	682.79530	0.68280	564.42280	0.56442	682.795	16.36	0.41	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	351.34420	0.35134	379.93810	0.37994	351.344	27.00	0.20	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	351.12750	0.35113	379.38050	0.37938	351.128	27.22	0.20	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			13.84920	13.84920	14.12250	14.12250		17.25	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	858.12840	0.85813	724.07110	0.72407	858.128	17.07	0.46	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	357.97600	0.35798	382.60830	0.38261	357.976	25.40	0.21	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			13.86660	13.86660	14.14050	14.14050		17.25	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.87660	13.87660	14.15080	14.15080		17.34	0.00	5,550,640.00	400	6,324.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	366.24510	0.36625	396.86330	0.39686	366.245	26.56	0.21	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			13.89900	13.89900	14.17400	14.17400		17.35	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	127.05150	0.12705	112.86370	0.11286	127.051	15.09	0.12	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	686.86000	0.68686	571.78640	0.57179	686.860	16.33	0.40	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	354.42320	0.35442	409.53250	0.40953	354.423	27.72	0.19	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	334.61860	0.33462	407.97310	0.40797	334.619	27.72	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			13.97280	13.97280	14.25000	14.25000		17.47	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	134.44190	0.13444	119.65950	0.11966	134.442	15.09	0.12	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	691.62320	0.69162	581.39150	0.58139	691.623	16.33	0.39	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	343.09690	0.34310	418.32940	0.41833	343.097	27.68	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	333.85120	0.33385	407.67340	0.40767	333.851	27.68	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.07420	14.07420	14.34960	14.34960		17.76	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	141.75560	0.14176	124.45720	0.12446	141.756	15.13	0.12	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	695.77110	0.69577	591.84680	0.59185	695.771	16.41	0.37	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	323.85760		0.32386		392.67910	0.39268	323.858	27.40	0.17	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.12340		14.12340		14.39790	14.39790		17.88	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.13880		14.13880		14.41300	14.41300		17.99	0.00	5,655,520.00	400	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	146.06030		0.14606		130.69480	0.13069	146.060	15.15	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	699.45140		0.69945		592.47680	0.59248	699.451	16.49	0.36	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	301.50980		0.30151		363.42250	0.36342	301.510	26.80	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	295.68640		0.29569		356.73370	0.35673	295.686	26.80	0.16	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.39700		14.39700		14.66650	14.66650		18.51	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.19830		13.19830		13.45510	13.45510		15.76	0.00	1,491,407.90	113	691.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.42170		13.42170		13.68280	13.68280		16.25	0.00	308,699.10	23	182.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.63630		13.63630		13.90310	13.90310		16.83	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.87660		13.87660		14.15080	14.15080		17.34	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.39590		20.39590		20.75800	20.75800		14.83	0.00	13,053,376.00	640	32,963.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	9.90980		0.00991		7.38650	0.00739	9.910	16.53	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,116.15940		1.11616		1,429.15590	1.42916	1,116.159	14.51	0.82	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	692.47640		0.69248		948.54820	0.94855	692.476	14.70	0.64	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	345.64030		0.34564		226.37990	0.22638	345.640	14.74	0.40	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	394.88100		0.39488		263.08380	0.26308	394.881	14.78	0.43	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	509.10460		0.50910		727.75660	0.72776	509.105	14.81	0.53	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	696.60950		0.69661		489.18250	0.48918	696.609	15.41	0.60	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	336.04820		0.33605		488.51880	0.48852	336.048	15.44	0.39	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	737.55990		0.73756		523.57710	0.52358	737.560	15.51	0.62	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	1,025.77460		1.02577		773.62460	0.77362	1,025.775	16.15	0.72	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	191.34020		0.19134		288.75900	0.28876	191.340	16.40	0.25	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	164.86860		0.16487		251.15360	0.25115	164.869	16.64	0.22	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	119.70170		0.11970		186.01870	0.18602	119.702	17.13	0.17	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	28.55430		0.02855		48.60490	0.04860	28.554	18.98	0.05	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.73330		20.73330		21.10110	21.10110		15.15	0.00	207,333.00	10	4,291.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.05800		21.05800		21.43260	21.43260		15.68	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			21.38190		21.38190		22.29560	22.29560		16.13	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,189.91680		1.18992		891.61340	0.89161	1,189.917	15.87	0.45	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	461.17920		0.46118		748.38110	0.74838	461.179	21.61	0.21	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.42360		21.42360		21.80840	21.80840		16.11	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11138		0.11138		0.11288	0.11288		14.42	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11349		0.11349		0.11502	0.11502		15.08	0.00	0.00	0	173.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11555		0.11555		0.11713	0.11713		15.55	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			14.90390		14.90390		15.26840	15.26840		15.46	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	152.43300		0.15243		395.85290	0.39585	152.433	15.53	0.49	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	168.53300		0.16853		47.45290	0.04745	168.533	15.53	0.51	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.03310		15.03310		15.40070	15.40070		15.88	0.00	244,753,901.10	16,281	80,185.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	7.51720		0.00752		3.97790	0.00398	7.517	17.59	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	39.87290		0.03987		16.78130	0.01678	39.873	15.80	0.09	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	44.60510		0.04461		19.09090	0.01909	44.605	15.75	0.10	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	59.18150		0.05918		26.46280	0.02646	59.181	15.61	0.13	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	102.24540		0.10225		49.75960	0.04976	102.245	15.34	0.20	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	379.63730		0.37964		220.60980	0.22061	379.637	15.87	0.49	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	151.41520		0.15142		248.25360	0.24825	151.415	17.48	0.25	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	66.11570		0.06612		106.72570	0.10673	66.116	19.43	0.12	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.17140		15.17140		15.54160	15.54160		15.60	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	661.71600		0.66172		901.04450	0.90104	661.716	15.30	0.62	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	623.48660		0.62349		854.74940	0.85475	623.487	15.37	0.60	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.31470		15.31470		15.68900	15.68900		15.77	0.00	26,800,725.00	1,750	38,601.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	35.63640		0.03564		22.78050	0.02278	35.636	15.82	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	43.75230		0.04375		28.30360	0.02830	43.752	15.61	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	103.95360		0.10395		68.67780	0.06868	103.954	14.82	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	134.35950		0.13436		86.42770	0.08643	134.360	14.78	0.17	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	278.64660		0.27865		186.81090	0.18681	278.647	14.75	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	818.85980		0.81886	1,057.86670	1.05787	818.860	15.19	0.63	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	432.44900		0.43245		291.09550	0.29110	432.449	15.27	0.39	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	654.08860		0.65409		471.00570	0.47101	654.089	15.91	0.49	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	412.06700		0.41207		546.55790	0.54656	412.067	17.04	0.38	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	399.18940		0.39919		529.84880	0.52985	399.189	17.14	0.37	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	363.66830		0.36367		482.89840	0.48290	363.668	17.45	0.34	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	331.97650		0.33198		440.40900	0.44041	331.977	17.76	0.31	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.59100		15.59100		15.97220	15.97220		16.08	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	207.82410		0.20782		154.81480	0.15481	207.824	14.32	0.20	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	685.44450		0.68544		856.13900	0.85614	685.444	16.74	0.46	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.90600		15.90600		16.29680	16.29680		16.37	0.00	5,567,100.00	350	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.23750		16.23750		16.62760	16.62760		17.00	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.26101		99.26101		99.93028	99.93028			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.63491		99.63491		99.67497	99.67497			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.40622		99.40622		99.56294	99.56294			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.13538		98.13538		98.60192	98.60192			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			470.54700		470.54700		468.70700	468.70700			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			478.32800		478.32800		476.46200	476.46200			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			556.19200		556.19200		552.58600	552.58600			0.00	0.00	0	1.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 04/02/2016	Index Future			565.38900		565.38900		561.72800	561.72800			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			508.41400		508.41400		504.85500	504.85500			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			516.82100		516.82100		513.20700	513.20700			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			525.93900		525.93900		522.26600	522.26600			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.63130		9.63130		9.74220	9.74220		10.21	0.00	577,878.00	60	10,643.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	43.41760		0.04342		27.19310	0.02719	43.418	10.47	0.19	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	171.45720		0.17146		239.33140	0.23933	171.457	10.25	0.54	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	29.15680		0.02916		42.54580	0.04255	29.157	12.43	0.13	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.75010		9.75010		9.86180	9.86180		11.73	0.00	1,413,764.50	145	4,869.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.86730		9.86730		9.98100	9.98100		13.01	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.00340		10.00340		10.11990	10.11990		14.00	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.23630		10.23630		10.35280	10.35280		12.28	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.40550		10.40550		10.52430	10.52430		13.69	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.90860		13.90860		14.14850	14.14850		16.22	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.19650		14.19650		14.44120	14.44120		16.24	0.00	0.00	0	1,636.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.07030		2.07030		2.10980	2.10980		14.58	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.09020		2.09020		2.13020	2.13020		15.56	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.01910		2.01910		2.06740	2.06740		17.60	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.05810		2.05810		2.10740	2.10740		17.57	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.65007		82.99928		9.74675	82.30160			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.73436		84.37174		9.83406	83.66324			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			9.80650		82.07066		9.90923	81.35043			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	504.41400		504.41400		501.16200	501.16200			0.00	0.00	0	453.00
GOVI	On 04/02/2016	GOVI	512.75500		512.75500		509.45400	509.45400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	521.80100		521.80100		518.44700	518.44700			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.39520		123.39520		123.36983	123.36983			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	124.22571		124.22571		124.20088	124.20088			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	102.39983		102.39983		102.37823	102.37823			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.10162		104.10162		104.08033	104.08033			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	104.95906		104.95906		104.93836	104.93836			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	126.96380		126.96380		126.93675	126.93675			0.00	0.00	0	8,054.00
I2038	On 04/02/2016	Bond Future	127.70105		127.70105		127.67461	127.67461			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	126.82217		126.82217		126.79515	126.79515			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	128.92997		128.92997		128.90338	128.90338			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	134.48496		134.48496		134.45584	134.45584			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future	135.19098		135.19098		135.16265	135.16265			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	232.91300		232.91300		232.86800	232.86800			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future	236.78400		236.78400		236.73900	236.73900			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	240.98000		240.98000		240.93700	240.93700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	632.01100		632.01100		631.89100	631.89100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	642.76500		642.76500		642.64500	642.64500			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.57000		93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.68000		92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12660	0.12660		0.12900	0.12900				0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12610	0.12610		0.12840	0.12840				0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12550	0.12550		0.12820	0.12820				0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.12390	0.12390		0.12750	0.12750				0.00	60,091.50	485	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06510	0.06510		0.06630	0.06630				0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06210	0.06210		0.06300	0.06300				0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05930	0.05930		0.06000	0.06000				0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.96590	8.96590		9.01400	9.01400			14.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	29.10380	0.02910		23.93780	0.02394	29.104	15.01	0.32	0.00	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.01450	9.01450		9.06500	9.06500			10.58	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.10800	9.10800		9.15830	9.15830			12.43	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.19990	9.19990		9.25160	9.25160			13.44	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13900	1.13900		1.14460	1.14460				0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.14100	1.14100		1.14660	1.14660				0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14330	1.14330		1.14880	1.14880				0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.13352	121.15368		8.23508	120.34014			9.05	0.00	78,749,892.00	650	32,906.00
R186	On 05/11/2015	Bond Future	7.73	Call	127.78000	0.12778		70.23000	0.07023	127.780	8.87	0.10	0.00	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	145.92000	0.14592		81.07000	0.08107	145.920	8.88	0.12	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	286.42000	0.28642		168.92000	0.16892	286.420	8.92	0.20	0.00	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	591.69000	0.59169		375.53000	0.37553	591.690	8.97	0.34	0.00	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	734.79000	0.73479		1,127.25000	1.12725	734.790	9.04	0.39	0.00	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	644.44000	0.64444		1,007.76000	1.00776	644.440	9.05	0.36	0.00	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,127.91000	2.12791		1,585.17000	1.58517	2,127.910	9.10	0.75	0.00	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	403.08000	0.40308		673.88000	0.67388	403.080	9.10	0.25	0.00	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	2,748.79000	2.74879		2,125.63000	2.12563	2,748.790	9.15	0.83	0.00	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	238.89000	0.23889		429.27000	0.42927	238.890	9.15	0.17	0.00	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	180.16000	0.18016		336.25000	0.33625	180.160	9.17	0.13	0.00	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	3,079.86000	3.07986		2,422.41000	2.42241	3,079.860	9.17	0.87	0.00	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	133.89000	0.13389		259.90000	0.25990	133.890	9.19	0.10	0.00	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	35.46000	0.03546		81.40000	0.08140	35.460	9.28	0.03	0.00	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	16.81000	0.01681		42.19000	0.04219	16.810	9.33	0.02	0.00	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	4.95000	0.00495		14.29000	0.01429	4.950	9.40	0.01	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.18567	117.85959		8.29094	117.03369			9.10	0.00	89,809,007.58	762	6,227.00
R186	On 04/02/2016	Bond Future	8.75	Put	794.61000	0.79461		1,005.58000	1.00558	794.610	9.21	0.22	0.00	0.00	0	6,700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future	8.22362	119.94031		8.33276	119.10095			8.97	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	8.26109	116.80246		8.37440	115.94864			9.10	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future	295.02295	295.02295		294.96203	294.96203				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	293.57180	293.57180		293.51195	293.51195				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future	240.84331	240.84331		240.79302	240.79302				0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future	241.47097	241.47097		241.42142	241.42142				0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future	7.94559	100.43379		8.05250	99.85567			7.21	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future	8.00735	102.09454		8.11920	101.50779			6.71	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.04475	99.96816		8.16172	99.37196			6.98	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future	6.90428	103.54999		7.01367	103.36058			1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future	6.94401	105.26226		7.07124	105.07069			1.14	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	6.89951	102.95082		7.05087	102.75680			1.41	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future	8.56374	97.61114		8.66013	96.85643				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	8.61923	95.21864		8.71861	94.45242				0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future	8.63351	97.57875		8.72984	96.76739				0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future	8.68821	99.19229		8.78739	98.36839				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	8.73199	96.78619		8.83409	95.94863				0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future	8.78813	99.58318		8.88441	98.69020				0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future	8.84145	96.97301		8.94044	96.06610				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	8.88592	98.68578		8.98763	97.76372				0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future	7.28111	105.06143		7.39432	104.74783			3.13	0.00	5,253,071.50	50	24,731.00
R204	On 04/02/2016	Bond Future	7.33732	102.76247		7.46125	102.44466			2.56	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 05/05/2016	Bond Future			7.35578		104.57655		7.49248	104.25408		2.75	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.82236		101.65348		8.91859	100.67245			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.87258		98.95214		8.97140	97.95589			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.91444		100.69992		9.01585	99.68699			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			8.81266		101.02653		8.90890	100.01663			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.86432		102.69712		8.96318	101.67142			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.90248		100.07461		9.00385	99.03175			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			7.55094		101.24759		7.65847	100.87136		4.41	0.00	0.00	0	40,851.00
R207	On 05/11/2015	Bond Future	7.43	Call	242.97000		0.24297		143.76000	0.14376	242.970	4.35	0.35	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	339.37000		0.33937		209.95000	0.20995	339.370	4.36	0.44	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.61178		99.28038		7.72698	98.89885		3.80	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	364.08000		0.36408		267.91000	0.26791	364.080	3.67	0.29	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	642.98000		0.64298		495.46000	0.49546	642.980	3.71	0.43	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.64961		101.03334		7.77350	100.64599		3.97	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,035.59000		1.03559		867.42000	0.86742	1,035.590	3.89	0.47	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.68570		99.21206		7.81983	98.81833		3.80	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.71014		96.57629		7.82234	96.10284		5.68	0.00	0.00	0	39,606.00
R208	On 05/11/2015	Bond Future	8.48	Put	3.54000		0.00354		11.29000	0.01129	3.540	5.82	0.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.76831		98.17325		7.88685	97.69286		5.01	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.80499		96.50487		7.93052	96.01684		5.31	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.71214		77.39476		8.80833	76.65389		14.55	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	435.51000		0.43551		283.06000	0.28306	435.510	14.30	0.27	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	308.58000		0.30858		509.76000	0.50976	308.580	14.55	0.20	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	76.98000		0.07698		150.55000	0.15055	76.980	14.72	0.06	0.00	0	900.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2016	Bond Future		8.76127	78.67457		8.85999	77.92211		14.37	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	631.93000	0.63193	784.30000	0.78430	631.930	14.71	0.18	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future		8.80076	76.91402		8.90204	76.14898		14.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future		181.12789	181.12789		181.09050	181.09050			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future		184.13790	184.13790		184.10135	184.10135			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future		136.21916	136.21916		136.21899	136.21899			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future		136.78909	136.78909		136.78997	136.78997			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future		142.02178	142.02178		141.99262	141.99262			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future		142.52278	142.52278		142.49427	142.49427			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.60397	87.84891		8.70034	87.12024		12.44	0.00	197,308,651.86	2,246	21,426.00
R213	On 04/02/2016	Bond Future		8.66077	89.30156		8.76001	88.56170		12.19	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future		8.70172	87.32949		8.80380	86.57738		12.46	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.75233	78.46958		8.84854	77.68431		15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future		8.80251	79.76715		8.90125	78.96964		15.11	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future		8.83925	77.88029		8.94043	77.06943		15.39	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future		23,457.50000	23,457.50000		23,939.81000	23,939.81000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		9.55870	9.55870		9.70940	9.70940		11.58	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		9.70320	9.70320		9.85380	9.85380		12.94	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.50420	4.50420		4.52230	4.52230		11.38	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.46380	4.46380		4.47860	4.47860		14.35	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.10330	1.10330	1.12210	1.12210			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.07360	1.07360	1.09300	1.09300			0.00	0.00	0	1.00
Total for Derivatives :											1,687,057,970.40	102,563	4191640.00
Grand Total:											1,687,057,970.40	102,563	4191640.00